

Hyper-Parameter Optimization for Latent Spaces in Dynamic Recommender Systems Bruno Veloso, Luciano Caroprese, Matthias König, Sónia Teixeira, Giuseppe Manco, Holger H. Hoos, João Gama INESC TEC, CNR, LIACS

Goal:

• Our problem deals with Online AutoML in environments where the working conditions change over time.

• The main goal consists of studying online optimization methods for hyper-parameter tuning. In dynamic environments, the "optimal" hyper-parameters might change over time.

• A responsible design (considering the ethical and technological concerns) for a better society.

• This is important to support Europe to lead a new, automated, technological era.

Recommendation Problem:

- Problem: Make predictions for unseen items
- We use streaming data to train and validate the model using the prequential protocol
- Initial Setup: a simple embedding model



Online AutoML:



Results:



• Achievements

Nelder-Mead Algorithm

- It uses a set of heuristics to optimize a loss function
- Starts with random hyperparameter values
- The stopping criteria uses a distance metric
- Outperformed two strong baselines on Movielens dataset (left picture)
 Outperformed two strong baselines on data generator (right picture)

Nelder-Mead

SMAC Baseline

Static Baseline

7000

8000

6000

Outputs:

- Paper accepted on ECML PKDD 2021
- AutoML prototype for latent spaces in dynamic recommendation systems
- Data Generator prototype